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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 22/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15	12.80	C	Foreign Exchange Future	182	70,780	70,780,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	37	166	16,600,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	25	2,707	2,707,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	25	2,789	2,789,000.00	0.00
CHF / R 11-Dec-15			Foreign Exchange Future	1	5	5,000.00	0.00
QUANTO € / \$ 11-Dec-15			Foreign Exchange Future	3	100	1,000,000.00	0.00
\$ / R 29-Dec-15	13.92	C	Any day expiry	2	200	200,000.00	0.00
€ / R 29-Dec-15	15.70	C	Any day expiry	2	200	200,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	20	6,470	6,470,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	12	62	6,200,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	6	1,190	1,190,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	500	500,000.00	0.00
Total Futures				307	82,249	105,721,000.00	0.00
Total Options				9	2,920	2,920,000.00	0.00
Grand Total for Currency Future Turnover Summary				316	85,169	108,641,000.00	0.00